

Chapter 6 quiz, November 11, 2011. Not to be graded. 10 minutes.

Suppose  $X$  has pdf

$$f(x) = \frac{1}{\sqrt{8\pi}} \exp\left(-(x - \mu)^2/8\right), \quad -\infty < x < \infty$$

Given an i.i.d. sample  $X_1, \dots, X_n$  of  $X$ , find the maximum likelihood estimator for  $\mu$ .